

LINEAR REGRESSION WITH AMAZON AWS MACHINE LEARNING



Here we show how to use Amazon AWS Machine Learning to do linear regression. In a previous post, we explored using [Amazon AWS Machine Learning for Logistic Regression](#).

To review, **linear regression** is used to predict some value y given the values $x_1, x_2, x_3, \dots, x_n$. In other words it finds the coefficients $b_1, b_2, b_3, \dots, b_n$ plus an offset c to yield this formula:

$$y = b_1x_1 + b_2x_2 + b_3x_3 + \dots + c.$$

It uses the **least squares error** approach to find this formula. In other words, think of all these values x_1, x_2, \dots existing in some N -dimensional space. The line y is the line that minimizes the distance between the observed and predicted values for all these values. So it is the line that most nearly split right down the middle of the data observed in the training set. Since we know what that line looks like, we can take any new data, plug those into the formula, and then make a prediction.

As always models are built like this:

- Take an input set of data that you think it correlated. Such as hours of exercise and weight reduction.
- Split that data into a training set and testing set. Amazon does that splitting for you.
- Run the linear regression algorithm to find the formula for y . Amazon picks linear regression based upon the characteristics of the data. It would pick another type of regression or classification model if we picked a data set that for which that was a better fit.

- Check how accurate the model is by taking the square root of the differences between the observed and predicted values. Amazon actually uses the mean of this difference.
- Then take new data and apply the formula y to make a prediction.

Get Some Data

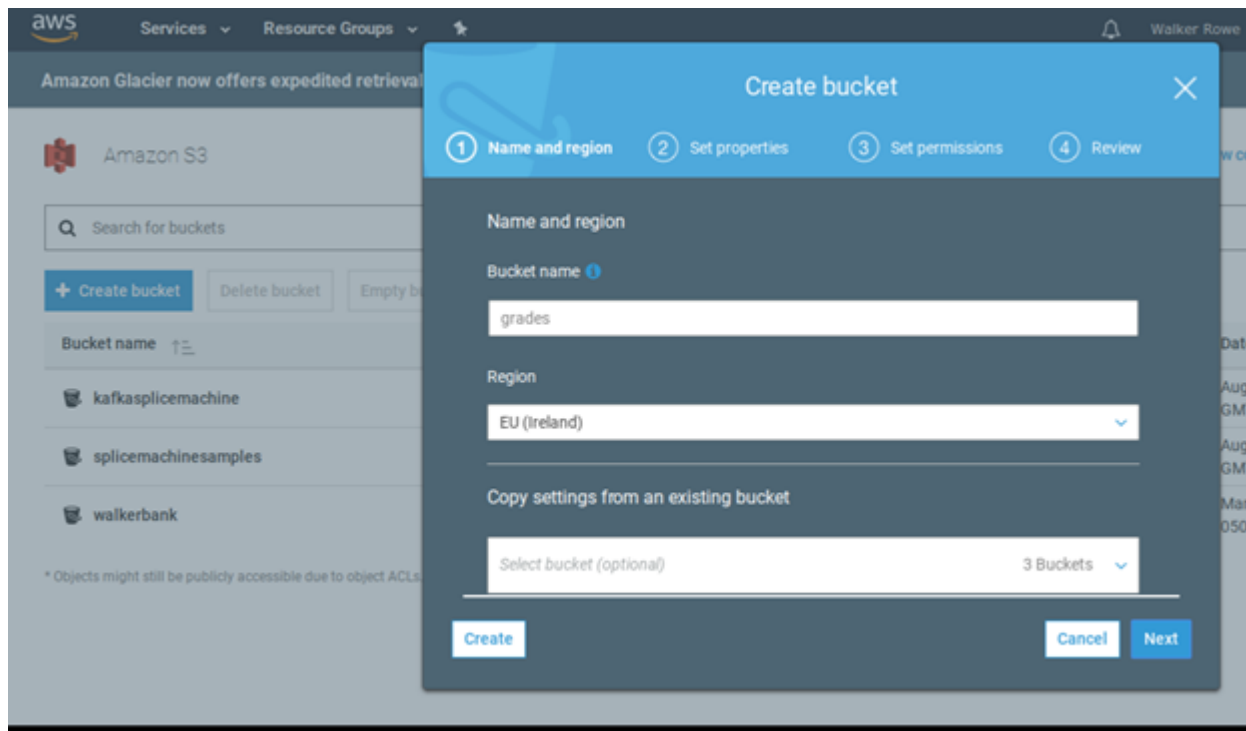
We will use [this data](#) of student test scores from the UCI Machine Learning repository.

I copied this data into Google Sheets [here](#) so that you can more easily read it. Plus I show the training data set and the one used for prediction.

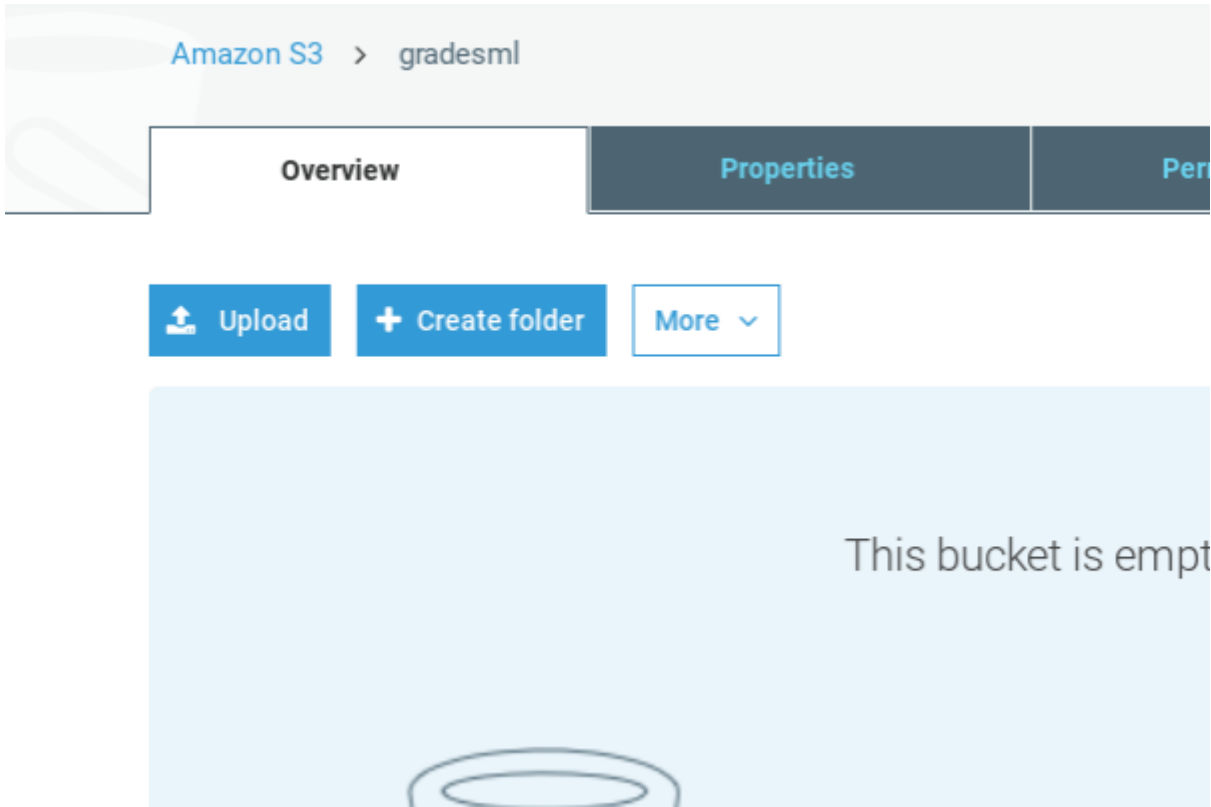
You download [this data in raw format](#) and upload it to Amazon S3. But first, we have to delete the column headings and change the semicolon (;) separators to commas (,) as shown below. We take the first 400 rows as our model training data and the last 249 for prediction. Use `vi` to delete the first from the data as Amazon will not read the schema automatically (Too bad it does not).

```
vi student-por.csv
sed -i 's/;/,/g' student-por.csv
head -400 student-por.csv > grades400.csv
tail -249 student-por.csv > grades249.csv
```

Now create a bucket in S3. I called it `gradesml`. Call yours some different name as it appears bucket names have to be unique across all of S3.



Then upload all 3 files.



and make sure the permissions are set to **read**. Note the https link

student-por.csv Latest version ▼

Overview

Properties

Permissions

Open

Download

Download as

Make public

Copy path

Owner

critique_american

Last modified

Mar 15, 2018 11:35:12 AM GMT-0400

Etag

973e7bacf3a16bd16e92185dfd64706b

Storage class

Standard

Server side encryption

None

Size

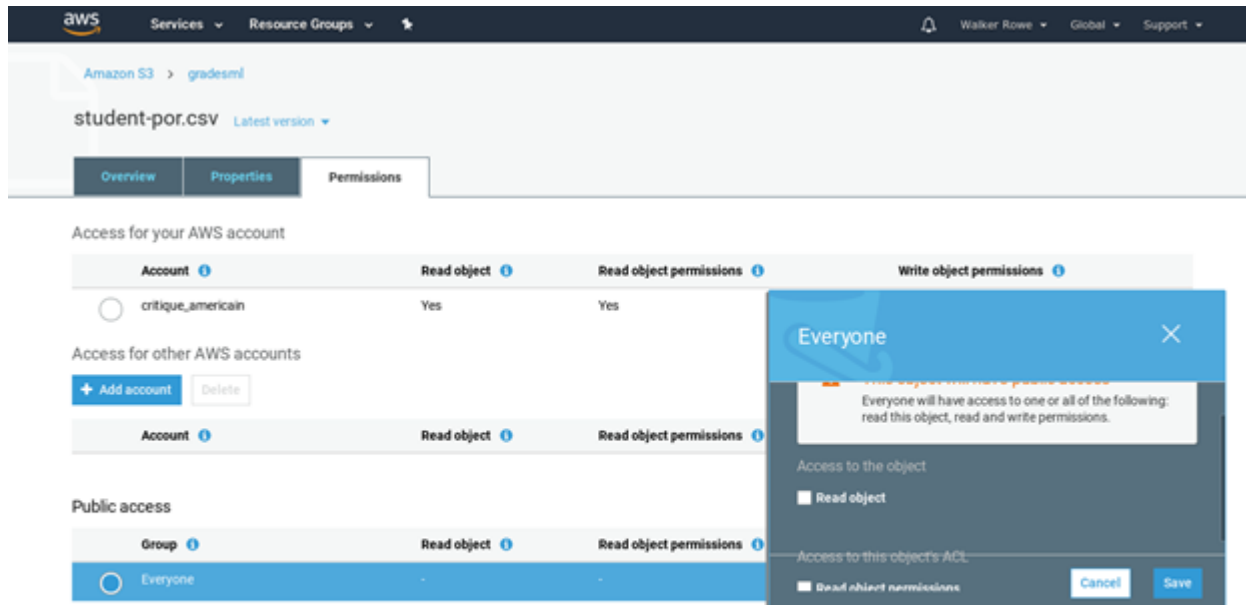
93220

Link

<https://s3-eu-west-1.amazonaws.com/gradesml/student-por.csv>

Give read

permissions:



Click on **Amazon Machine Learning** and then **Create New Data Source/ML Model**. If you have not used ML before it will ask you to sign up. Creating and evaluating models is free. Amazon charges you for using them to make prediction on a per 1,000 record basis.

Group

A

- Machine Learning**
 - Amazon SageMaker
 - Amazon Comprehend
 - AWS DeepLens
 - Amazon Lex
 - Machine Learning
 - Amazon Polly
 - Rekognition
 - Amazon Transcribe
 - Amazon Translate

- AR & VR**
 - Amazon Sumerian
- Application Integration**
 - Step Functions
 - Amazon MQ
 - Simple Notification Service
 - Simple Queue Service
 - SWF

- Analytics**
 - Athena
 - EMR
 - CloudSearch

- Customer Engagement**
 - Amazon Connect
 - Pinpoint
 - Simple Email Service

Datasource and ML model.

Click create new

Objects

Create new... Actions

- Datasource and ML model
- Datasource
- ML model
- Evaluation
- Batch prediction

	Name or ID	Type	ID
<input type="checkbox"/>	ML model: banking	Batch prediction	bp-z56xF
<input type="checkbox"/>	Evaluation: ML model: banking	Evaluation	ev-o5yt6
<input type="checkbox"/>	ML model: banking	ML model	ml-BwZ5
<input type="checkbox"/>	banking fpercentBegin=70. percentEnd=10...	Datasource	ds-TWFE

Fill in the **S3 location** below. Notice that you do not use the URL. Instead, put the bucket name and file name:

Click **verify** and **Grant Permissions** on the screen that pops up next.

is

How to access your data and give it permission to access it.

S3 location *

Enter the path to a single file or folder in Amazon S3. You need to grant Amazon ML permission to read this data. [Learn more.](#)

If you already have a schema for this data, provide it in a file at s3://<path-of-input-data>.schema. If you don't have a schema, Amazon ML will help you create one on the next page. ⓘ

source name

The validation is successful. To go to the next step, choose Continue

Datasource name Student-por.csv
 Data location s3://gradesml/grades.csv
 Data format CSV
 Schema source Auto generated
 Number of files 1
 Total size 67.6 KB

* Required

Reset

Cancel

Continue

Give the data

source some name then click through the screens. It will make up field names (we actually don't care what names it uses since we know what each column means from the original data set). It will also determine whether each value is categorical (drawn from a finite set) or just a number. What is important for you to do is to pick the **target**. That is the dependant value you want it to predict, i.e., **y**. From the input data **student-por.csv** pick **G3**, as that is the student's final grade. These grades are from the Portuguese grammar school system and 13 is the highest value.

Below **don't use** students-por.csv as the input data. Instead use **grades400.csv**.

1. Input Data

2. Schema

3. Target

4. Row ID

5. Review

Input data

Import your data to create an Amazon ML datasource. Amazon ML can use your datasource to create and evaluate an ML model, and you can use it to train a model.

Where is your data?

S3

Amazon Redshift

S3 data access

Tell Amazon ML how to access your data and give it permission to access it.

S3 location *

s3://gradesml/student-por.csv

Enter the path to a single file or folder in Amazon S3. You need to grant Amazon ML permission to read this data. [Learn more.](#)

If you already have a schema for this data, provide it in a file at s3://<path-of-input-data>.schema. If you don't have a schema, Amazon ML will help you create one on the next page. **i**

Datasource name

*** Required**

Reset

Cancel

Verify

aws

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Datasources

Create datasource

1. Input Data

2. Schema

3. Target

4. Row ID

5. Review

Schema

Amazon ML scanned your input data and inferred the column names and data type for each of the columns in your dataset. Review and edit the data type for each column to ensure that it accurately represents the data. This enables Amazon ML to read the input data correctly and to produce accurate predictions. [Learn more.](#)

Does the first line in your CSV contain the column names? ☒ Yes ☐ No **i**

ACTION: Change type

	Name	Data type	Sample field value 1	Sample field value 2	Sample field value 3
1	Var01	Categorical	GP	GP	GP
2	Var02	Categorical	F	F	F
3	Var03	Numeric	18	17	15
4	Var04	Categorical	U	U	U
5	Var05	Categorical	GT3	GT3	LE3
6	Var06	Categorical	A	T	T
7	Var07	Numeric	4	1	1
8	Var08	Numeric	4	1	1
9	Var09	Categorical	at_home	at_home	at_home
10	Var10	Categorical	teacher	other	other

Cancel

Previous

Continue

Feedback

English (US)



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Now Amazon builds the model. This will take a few minutes.

ML model summary

ID	ml-Q5G6ld7g7Xj
Name	ML model: training 
Type	Numerical regression
Creation time	Mar 15, 2018 12:17:24 PM
Completion time	Not available 
Compute Time (Approximate)	Not available 
Status	Pending
Log	Not available

Datasource (training)

Datasource ID	ds-E9YJUuZ0NWU
Target	<code>_Target_</code>
Input schema	View input schema

Evaluations

Evaluations created	1
Latest evaluation result	Not available

[Perform another Evaluation](#)

Predictions

CloudWatch metrics [View in CloudWatch](#)

A single dataset

Generate one-time predictions for a single dataset.

[Generate batch predictions](#)

Try real-time predictions

Generate real-time predictions in your browser.

[Try real-time predictions](#)

Enable real-time predictions

To enable real-time predictions now, create a real-time prediction endpoint.

[Create endpoint](#)

While waiting are create another **data set**. This is not a model so it will not ask you for a target. Use the **grades249.csv** file in S3, which we will use in the **batch prediction** step.

Objects

Create new...

Actions

Filter: All types

Object name or ID

Items per page

	Name	Type	ID	Status
<input type="checkbox"/>	prediction	Datasource	ds-yBotR7rXR05	In progress
<input type="checkbox"/>	Evaluation: ML model: training	Evaluation	ev-1XUCxHi1MzG	Completed
<input type="checkbox"/>	ML model: training	ML model	ml-Q5G6ld7g7Xj	Completed
<input type="checkbox"/>	training: percentBegin=70, percentEnd=1	Datasource	ds-8yI0c76RB8r	Completed

Now the evaluation is done. We can see which one it is from the list above as it says **evaluation**. Click on it. We explain what it means below.

Evaluation Summary

ID	ev-1XUCxHi1MzG
Name	Evaluation: ML model: training
Datasource ID	ds-8yI0c76RB8r
Output location	Not available
Creation time	Mar 15, 2018 12:17:24 PM
Completion time	3 mins.
Compute Time (Approximate)	2 mins.
Status	Completed
Log	Download log

ML model performance

On your most recent evaluation, **ev-1XUCxHi1MzG**, the ML model's quality score is **better** than the baseline.

RMSE: 1.7457
 RMSE baseline: 2.933
 Difference: 1.187



Explore model performance

Tags [Add or edit tags](#)

Amazon shows

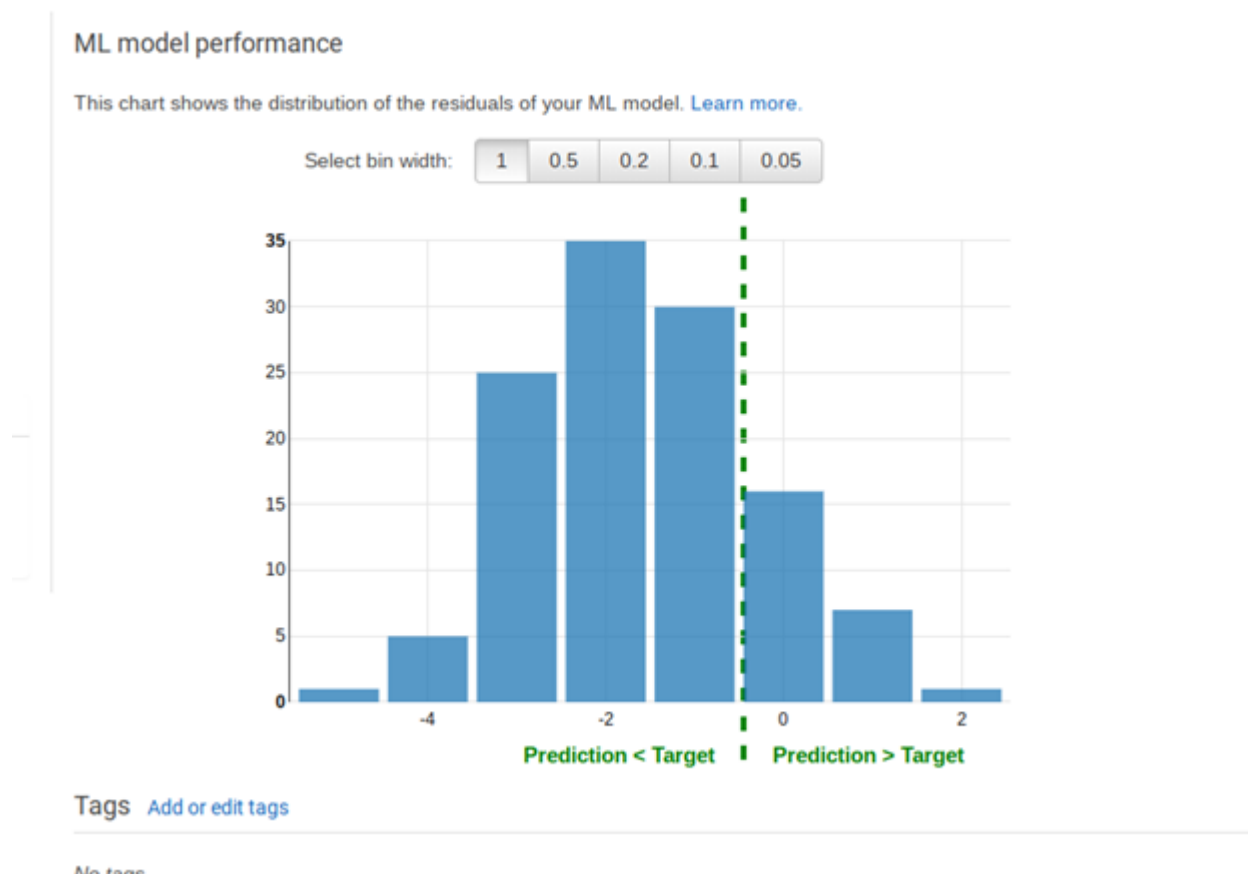
the RMSE. This is the square root of the sum of the squared differences of the observed and predicted values. We square and then take the square root so that all the numbers are positive, so they do not cancel each other out. Amazon also uses the mean, meaning average, by multiplying this sum by $1/n$, where n is the sample size.

If the model and the evaluations were the same, this number would be 0. So the closer to 0 zero we get the more accurate is our model. If the number is large, then the problem is not the algorithm, it is the data. So we could not pick another algorithm to make it much better. There is really only one algorithm used for LR, finding the least squares error. (There are more esoteric ones.) If MSE number is large then either the data is not correlated or, more like, most of the data is correlated, but some

of it is not and is thus messing up our model. What we would do is drop some columns out and rebuild our model to get a more accurate model.

What value means the model is good? The model is good when the distribution of errors is a normal distribution, i.e., the bell curve.

Put another way, click **Explore Model Performance**.



See the histogram above. Numbers to the left of the dotted line are where the predicted values were less than the observed ones. Numbers to the right are where they are higher. If this distribution were entered on the number 0 then we would have a completely random distribution. That is the ideal situation where our errors are distributed randomly. But since it is shifted there is something in our data that we should leave out. For example, family size might not be correlated to grades.




Above Amazon showed the **RMSE baseline**. This is what the RMSE would be if we could have an input data set in which there was this perfect distribution of errors.

Also here we see the limitations of doing this kind of analysis in the cloud. If we have written our own program we could have calculated other statistics that showed exactly which column was messing up our model. Also we could try different algorithms to get rid of the bias caused by **outliers**, meaning numbers far from the mean that distort the final results.

Run the Prediction

Now that the model is saved, we can use it to make predictions. In other words we want to say given these student characteristics what are their likely final grades going to be.

Select the **prediction** datasource you created above then select **Generate Batch Predictions**. Then click through the following screens.

ID	ds-yBotR7rXRo5
Name	prediction 
Creation time	Mar 15, 2018 12:25:39 PM
Completion time	4 mins. 
Compute Time (Approximate)	13 mins. 
Status	Completed
Message	Not available
Input schema	View input schema
Log	Download log

Use this datasource to ▾

- Copy settings to create a new datasource
- Create (train) an ML model
- Evaluate an ML model
- Generate batch predictions

S3 location	
Number of files	
Data format	CSV
Total size	34.6 KB
Data rearrangement	None

1. ML model for batch prediction 2. Data for batch prediction 3. Batch prediction results 4. Review

ML model for batch prediction

Choose the ML model to use for generating batch predictions. Batch predictions generate predictions all at once for a large number of data records
Select an ML model

Q Search All ML models by name or ID

ML model name ML model: training

Change ML model

ML model ID

mi-Q5G6ld7g7Xj

ML model type

Numerical regression

Creation time

Mar 15, 2018 12:17:24 PM

Status

Completed

Datasource ID

ds-E9YJUuZ0NWUJ

Log

Download log

Input schema

[View input schema](#)

Target attribute

Target

Target type

NUMERIC

Number of attributes

33

Evaluations created

1

Latest evaluation result

1.746 (RMSE)

Batch predictions created

0

Tags

No tags

You selected ML model mi-Q5G6ld7g7Xj. To go to the next step, choose Continue

Cancel

Continue

ML model settings

You can use the automatically suggested ML model settings, or you can choose to customize.

ML model type

REGRESSION ⓘ

ML model target

Target

ML model name
(Optional)

ML model: training

Select training and
evaluation
settings

Recipes and training parameters control the ML model training process. You can select these settings for your ML model or use the defaults provided by Amazon ML. In either case, you can choose to have Amazon ML reserve a portion of the input data for evaluation. [Learn more.](#)

☒ Default (Recommended)

- Generate a default recipe
- Use default training parameters
- Set aside 30% of your training data to evaluate the training
- Split the evaluation data sequentially ⓘ

☐ Custom

- Modify the recipe Amazon ML generates
- Modify training parameters
- Randomly or sequentially split your evaluation data ⓘ

Evaluation Name

Evaluation: ML model: training

Cancel

Previous

Review

Click **review**

then **create ML model**.

1. ML model for batch prediction

2. Data for batch prediction

3. Batch prediction results

4. Review

Data for batch prediction

Locate the input data to use for the batch prediction. [Learn more about S3 permissions.](#)

Locate the input data ⓘ I already created a datasource pointing to my S3 data ⓘ My data is in S3, and I need to create a datasource

You selected ML model ml-Q5G6ld7g7Xj

Q Enter the datasource name or ID

Datasource name

prediction

Cha

Datasource ID

ds-yBotR7rXRo5

Input schema

View input schema

Creation time

Mar 15, 2018 12:25:39 PM

Target attribute

Status

Completed

Target type

Datasource type

S3

Number of attributes

33

S3 location

s3://gradesml/grades249.csv

Models trained

0

Data format

CSV

Evaluations created

0

Data rearrangement

None

Batch predictions created

0

Tags

No tags

Here we tell it

where to save the results in S3. There it will save several files. The one we are interested in is the one where it calculates the **score**. It should tack it onto the input data to make it easier to read. But it does not. So I have pasted it into [this spreadsheet](#) for you on the sheet called prediction and added back the column headings. I also then added a column to show how the MSE mean squared error is calculated.

Batch prediction results

The estimated cost for generating your predictions is **\$0.10**. This estimate is based on the 249 data records included in your prediction request.

The Amazon ML fee for batch predictions is **\$0.10 per 1,000 predictions**, rounded up to the next 1,000. [Learn more.](#)

Type the path to the S3 location in which the prediction results will be saved.

S3 destination

s3:// gradesml/predictions.csv

Batch prediction name
(Optional)

Batch prediction: ML model: training

Cancel

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Amazon Machine Learning

Batch Predictions > Create batch prediction

1. ML model for batch prediction

2. Data for batch prediction

3. Batch prediction results

4. Review

Review

Review and make any changes, and then click Finish.

ML model for batch prediction

Edit

ML model Name ML model: training

ML model ID ml-Q5G6ld7g7Xj

Data for batch prediction

Edit

Datasource name prediction

Data location s3://gradesml/grades249.csv

Batch prediction results

Edit

Output location s3://gradesml/predictions.csv

Batch prediction name Batch prediction: ML model: training

Cost Estimate

The estimated cost for generating your predictions is **\$0.10**. This estimate is based on the 249 data records included in your prediction request.

The Amazon ML fee for batch predictions is **\$0.10 per 1,000 predictions**, rounded up to the next 1,000. [Learn more.](#)

Tags ⓘ

Amazon ML copies a maximum of 10 tags from parent objects. Edit the list to keep the tags you need.

No tags

Cancel

Previous




Create batch prediction

Feedback

English (US)

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Batch prediction summary

ID	bp-ebhjggKYchO
Name	Batch prediction: ML model: training 
Creation time	Mar 15, 2018 12:43:38 PM
Completion time	Not available 
Compute Time (Approximate)	Not available 
Status	In progress
Datasource ID	ds-yBotR7rXR05
ML model ID	ml-Q5G6ld7g7Xj
Input S3 URL	s3://gradesml/grades249.csv
Output S3 URL	s3://gradesml/predictions.csv/
Log	Not available

Processing information


Number of records seen	Not available
Records that failed to process	Not available


As you can see, it saves the data in S3 in a folder called **predictions.csv**. In this case it gave the prediction values in a file with this long name **bp-ebhjggKYchO-grades249.csv.gz**. You cannot view that online in S3. So download it showing the URL below and look at it with another tool. In this case I pasted the data into Google Sheets.


Overview


Properties





Permissions

 Type a prefix and press Enter to search. Press ESC to clear.

 Upload

 Create folder

More 

<input type="checkbox"/>	Name 	Last
<input type="checkbox"/>	 predictions.csv	--
<input type="checkbox"/>	 grades249.csv	Mar 0400
<input type="checkbox"/>	 grades400.csv	Mar 0400

bp-ebhjggKYchO-grades249.csv.gz Latest version ▾

Overview

Properties

Permissions

Open

Download

Download as

Make public

Copy path

Owner

amazon-machine-learning-admin+dub

Last modified

Mar 15, 2018 12:44:38 PM GMT-0400

Etag

6e04d3aa1bb4d0f2af9131e08dedb45e

Storage class

Standard

Server side encryption

None

Size

1155

Link

https://s3-eu-west-1.amazonaws.com/gradesml/predictions.csv/batch-prediction/result/bp-ebhjggKYchO-grades249.csv.gz

Download the data like this:

```
wget https://s3-eu-west-1.amazonaws.com/gradesml/predictions.csv/batch-prediction/result/bp-ebhjggKYchO-grades249.csv.gz
```

Here is that the data looks like with the prediction added to the right to make it easy to see. Column AG is the student's actual grade. AH is the predicted value. AI is the square of the difference. And then at the bottom is MSE.

AC	AD	AE	AF	AG	AH	AI
health	absences	G1	G2	G3	score	(obs-pred) sqrd
4	4	15	14	17	13.30	13.70998729
5	0	14	13	14	12.18	3.311817626
4	0	11	12	13	12.68	0.1035101929
1	10	12	15	15	14.13	0.7519317796
4	4	12	16	16	13.11	8.379114409
5	16	10	11	11	8.30	7.28465498
3	6	10	13	13	11.27	2.991585344
5	0	9	12	12	10.49	2.270657197
3	11	9	11	12	9.44	6.53817229
2	9	13	14	15	12.14	8.19110124
4	0	13	17	17	14.61	5.729368832
4	2	12	15	15	13.06	3.750729422
3	0	14	17	17	15.52	2.18750016
A	21	0	10	10	7.26	7.500108345

raw predict ▾